Performance Measurement, Persistence and Skills

A one day conference organised by
The Financial Econometrics Research Centre and the Investment Management Association
Friday April 11th
Cass Business School
106 Bunhill Row, EC1Y 8TZ, London

Provisional Programme

9.15-9.45  Registration and Coffee

9.45-9.50  Introduction: Mark Salmon (FERC) and Gordon Midgley (IMA)

9.50-10.30  Performance Persistence of Pension Fund Managers
Ian Tonks (University of Bristol)

10.30-11.10  Hedge Fund Performance 1990-2000, Do the Money Machines Add Value?
Harry Kat; (Cass Business School)
Coffee

11.40-12.20  Omega Risk, Return and Persistence
Con Keating (The Finance Development Centre)

12.20-1.00  New Test Statistics for Market Timing with Applications to Emerging Markets
Alessio Sancetta and Steve Satchell (University of Cambridge)
Lunch

2.00-2.45  Performance Persistence in UK Equity Funds
Tim Giles, T.Wilsdon and T.Worboys (Charles River Associates)

2.45-3.30  Market Efficiency and the Persistence of Unit Trust Performance
Mark Rhodes (University of Aberystwyth)
Tea/Coffee

4.00-4.45  Performance Persistence in Mutual Funds
Davis Blake (Birkbeck) and Allan Timmerman (UCSD)

4.45-6.00  Reception

There will be a charge of £150 to cover speaker costs, papers, lunch and refreshments for non-academic participants. Prior registration using the form overleaf is required as space is limited.
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Reigistration Form:

Name: .................................................................

Organisation: ........................................................................................................

Address: .............................................................................................................
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Telephone: ........................................

Email: ..............................................................................................................

Cheques for £150 should be made payable to City University and sent to

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